

PDMA
DAILY MARKET SNAPSHOT
29/4/2021

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
EURUSD	1,212	-0,09	USDJPY	109,035	0,39	EURUSD	1,222	-0,83%	
EURGBP	0,8682	-0,20	USDGBP	0,71665	-0,11	EURGBP	0,894	-2,89%	
EURJPY	132,10	0,31	USDCHF	0,90975	0,06	EURJPY	126,2	4,68%	
EURCHF	1,102	-0,04				EURCHF	1,081	1,96%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,534	-0,518	-0,194	-0,483	
USA	(0,00 / 0,25)	USD	0,110	0,146	0,177	0,214		0,283	
JAPAN	- 0,10	JPY	-0,060	-0,051	-0,068	-0,047			
BANK OF ENGLAND	0,10	GBP	0,048	0,069	0,088	0,111			
SWITZERLAND	-0,75	CHF	-0,796	-0,780	-0,747	-0,707			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,166	0,886	1,654			2,323	
GREEK TREASURY				0,122	0,959	1,245	1,540		
GERMAN TREASURY			-0,685	-0,583	-0,217	0,069	0,068	0,328	
JAPANESE TREAS			-0,029	-0,081	0,098	0,291	0,461	0,657	
U.K TREASURY			0,074	0,375	0,821	1,167	1,294	1,330	
ESM TREASURY			-0,585	-0,480	-0,085	0,345	0,504	0,592	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,511	-0,420	-0,267	-0,104	0,123	0,392	0,513
USD SWAP			0,214	0,497	0,981	1,339	1,659	1,917	2,020
JPY SWAP			-0,047	-0,026	0,003	0,046	0,129	0,278	0,399
GBP SWAP			0,139	0,464	0,713	0,881	1,052	1,192	1,232
CHF SWAP			-0,695	-0,575	-0,393	-0,202	0,043	0,265	0,305

HELLENIC REPUBLIC BENCHMARKS BONDS									
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD
GGB 3,50%	01/23	2Y	106,76	-0,35	-1	-23	3M	100,05	-0,27
GGB 3,45%	04/24	3Y	110,75	-0,22	0	-14			
GGB 3,375%	02/25	4Y	113,21	-0,10	0	-18			
GGB 1,875%	07/26	5Y	109,20	0,11	0	-8	6M	100,12	-0,25
GGB 3,75%	01/28	7Y	121,88	0,45	0	2			
GGB 0,75%	06/31	10Y	98,08	0,95	0	14			
GGB 1,875%	02/35	15Y	108,06	1,23	0	36	12M	100,19	-0,22
GGB 4%	01/37	16Y	137,26	1,36	0	37			
GGB 4,20%	01/42	21Y	147,18	1,53	0	44			
GGB 1,875%	01/52	30Y	98,22	1,95	0	77			

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		69	-11	32	33	-7	63		
10Y		117	-2	51	50	6	82		
15Y		118	-8	46	48	-10	85		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,27	-0,25	-0,22	-0,22	0,11	0,45	0,95	1,23	1,53

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	bond futures		PRICE		
ATHENS GENERAL INDEX	912	0,23	809	12,79%					
DOW JONES	33.820	-0,48	30.606	10,50%	BUND		170,29		
S&P 500	4.183	-0,08	3.756	11,37%	BOBL		134,79		
NASDAQ	14.051	-0,28	12.888	9,02%	SCHATZ		112,09		
DAX	15.233	-0,39	13.719	11,04%					
FTSE	7.006	0,60	6.461	8,44%	US LONG BOND		156,94		
NIKKEI	29.054	0,21	27.444	5,87%	US 10Y		131,86		
BRENT	67,92	0,97	51,8	31,12%	US 5Y		123,81		
GOLD \$	1.776	-0,33	1.899	-6,47%	US 2Y		110,37		

